

# Camilo Marchesini

European Central Bank  
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Born: Bologna (Italy), August 25, 1995  
Citizenship: Italian  
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## Research Interests

Macroeconomics, International Finance, Macroeconometrics, Computational Methods

## Education

B.Sc. in Economics and Social Sciences, *Libera Università di Bozen-Bolzano*, Italy Sep. 2014 - Jul. 2017  
Thesis: *An Analysis of Regional and Provincial Wage Differentials in Italy. (with distinction)*  
Advisor: Mirco Tonin

Visiting student, *Technische Universität Dresden*, Germany Sep. 2015 - Feb. 2016

M.Sc. in Economics, *Uppsala University*, Sweden Aug. 2017 - Aug. 2019  
Thesis: *Optimal Monetary Policy, Macroeconomic Instruments, and the Credit Cycle. (with distinction)*  
Advisor: Daria Finocchiaro

### **Class rank and exam score, selected courses, M.Sc.<sup>1</sup>**

	class rank	score
Analytical Methods (mathematics section):	2 <sup>nd</sup>	97%
Macroeconomic Theory:	1 <sup>st</sup>	95%
Econometric Theory:	1 <sup>st</sup>	98%

## Awards and Grants

Mobility scholarship (combined), 1750 € Mar. 2015  
Libera Università di Bozen-Bolzano & Erasmus Programme

*Dean's List Award: Best Students of the Academic Year 2016/2017* Oct. 2017

Credit-weighted average grade: 29.02/30 (Economics: 29.95); Thesis: full marks (unanimity vote)  
Libera Università di Bozen-Bolzano - Department of Economics and Management

## Employment

*Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania*  
Research assistant to Povilas Lastauskas Aug. 2018 - Nov. 2018  
Researcher Aug. 2019

*Strategic Issues Section, Monetary Policy Strategy Division, DG Monetary Policy, European Central Bank*  
Trainee Sep. 2019 - Aug. 2020  
Research Analyst Sep. 2020 -

Research assistant to Gianluca Benigno, *International Research Function, Federal Reserve Bank of New York* Jun. 2020 -

## Work in Progress

*The Real and Nominal Faces of the EU28 Convergence Coin* (with [Povilas Lastauskas](#)),  
Discussion Paper Series of the Bank of Lithuania, No. 15, forthcoming.

*Inefficient Risk Shocks, Fire Sales, and Collateral Runs*

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<sup>1</sup>Source: Registrar's office. The registrar's office does not provide information on the overall class rank.

## Professional Activities

### Referee

*Baltic Journal of Economics*

## Seminars

European Central Bank (DG Monetary Policy internal seminar):

*Inefficient Risk Shocks, Fire Sales, and Collateral Runs*

Dec. 22, 2020 (scheduled)

## Training

M.Sc. in Statistics, *Uppsala University*:

*Financial Econometrics*. Instructors: Yukai Yang, Patrik Andersson.

Fall semester 2018

Topics covered: Campbell, J., Lo, A.W., and MacKinlay, A. C. (1997). *The Econometrics of Financial Markets*. *Princeton University Press*, Ch. 2, 5-7, 10-12.

*Time Series Econometrics*. Instructor: Yukai Yang.

Fall semester 2018

Topics covered: Hamilton, J. D. (1994). *Time Series Analysis*. *Princeton University Press*, Ch. 1-4, 5, 7, 8, 10-13, 15-20.

Internal courses for researchers, *Bank of Lithuania*:

*Learning and Expectations Formation in Macroeconomics and Finance* (12 hours). Instructor: Klaus Adam

Nov. 2019

Selected topics covered: Expectations equilibria under learning; stochastic recursive algorithms; stability theorems; subjective beliefs in business cycle models and asset pricing models.

Internal courses for researchers, *European Central Bank*:

*Big Data in Macroeconomics* (12 hours). Instructors: Domenico Giannone and Giorgio Primiceri.

Sep. 2019

Selected topics covered: Frequentist regularization methods (Ridge, Lasso, Best Subset Selection); Bayesian shrinkage methods; hyperparameters; Conditional and unconditional forecasting with BVARs; State-space models: filtering and smoothing techniques.

## Skills

### Programming

Advanced user: MATLAB, Julia, Python, R, Stata, Bash,  $\text{\LaTeX}$

Intermediate user: Mata, VBA

### Language

Native language: Italian

Proficient user: English, IELTS Overall Band: 8.0/9.0 (L: 8.0; R: 8.5; W: 7.0; S: 8.0), October 2020

Upper intermediate user: French, German

*Last updated: November 29, 2020*